



# j-Bonds High/Low Report

High/Low for 20/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
20/06/2007	R153 jBond	8.7600	8.8400	0.91	0.00	0.00	0.00
20/06/2007	R157 jBond	8.1600	8.2200	0.74	0.00	0.00	0.00
20/06/2007	R186 jBond	7.8700	7.9250	0.70	0.00	0.00	0.00
20/06/2007	R196 jBond	9.1400	9.2050	0.71	0.00	0.00	0.00
20/06/2007	R201 jBond	8.2200	8.2850	0.79	0.00	0.00	0.00
20/06/2007	R203 jBond	8.0550	8.1200	0.81	0.00	0.00	0.00
20/06/2007	R204 jBond	8.0300	8.0950	0.81	0.00	0.00	0.00
20/06/2007	R206 jBond	8.2200	8.2850	0.79	0.00	0.00	0.00
20/06/2007	R207 jBond	8.0050	8.0700	0.81	0.00	0.00	0.00
20/06/2007	R209 jBond	7.5600	7.6150	0.73	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>